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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
5Y STND	On 21/12/2021	Interest Rate Swap	96.31000	96.31000		96.33000	96.33000			0.00	0.00	0	51.00
AL37	On 01/08/2019	Index Future	646.30400	646.30400		645.53700	645.53700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future	659.48200	659.48200		658.70100	658.70100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future	672.34100	672.34100		671.54600	671.54600			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	749.15600	749.15600		747.67900	747.67900			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future	764.43100	764.43100		762.92600	762.92600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future	779.33600	779.33600		777.80300	777.80300			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	676.39500	676.39500		675.42300	675.42300			0.00	13,527,900.00	2	975.00
ALBI	On 07/11/2019	Index Future	690.18700	690.18700		689.19600	689.19600			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future	703.64500	703.64500		702.63600	702.63600			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	10.90649	78.66536		10.93351	78.50803				0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future	11.01886	76.47497		11.04690	76.31459				0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future	11.12234	77.96704		11.15137	77.80372				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.17968	80.41897		11.21182	80.20527				0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future	11.29022	77.79338		11.32357	77.57550				0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future	11.38804	79.31150		11.42253	79.08952				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	669.67000	669.67000		668.69200	668.69200				0.00	0.00	0	444.00
GOVI	On 07/11/2019	GOVI	683.32400	683.32400		682.32800	682.32800				0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI	696.64900	696.64900		695.63400	695.63400				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	136.70616	136.70616		136.68629	136.68629				0.00	0.00	0	1,622.00
I2025	On 07/11/2019	Bond Future	139.53003	139.53003		139.51011	139.51011				0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future	140.81381	140.81381		140.79371	140.79371				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.76998	103.76998		103.80049	103.80049				0.00	0.00	0	4,180.00
I2029	On 07/11/2019	Bond Future	104.82225	104.82225		104.85368	104.85368				0.00	0.00	0	0.00
I2029	On 06/02/2020	Bond Future	106.89096	106.89096		106.92305	106.92305				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.66522	105.66522		105.77415	105.77415				0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future	106.68162	106.68162		106.79319	106.79319				0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future	108.78705	108.78705		108.90096	108.90096				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	122.71702	122.71702		122.69761	122.69761				0.00	4,172,378.68	34	11,598.00
I2038	On 07/11/2019	Bond Future	125.25189	125.25189		125.23262	125.23262				0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future	126.07032	126.07032		126.05063	126.05063				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 01/08/2019	Bond Future			116.34818		116.34818		116.43867	116.43867			0.00	0.00	0	12,658.00
I2046	On 07/11/2019	Bond Future			117.03669		117.03669		117.12942	117.12942			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future			119.34658		119.34658		119.44123	119.44123			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future			119.22033		119.22033		119.57272	119.57272			0.00	4,888,033.53	41	10,989.00
I2050	On 07/11/2019	Bond Future			121.68299		121.68299		122.04277	122.04277			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future			122.24787		122.24787		122.61506	122.61506			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future			263.52300		263.52300		263.63400	263.63400			0.00	0.00	0	815.00
IGOV	On 07/11/2019	Index Future			268.96500		268.96500		269.07900	269.07900			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future			274.27100		274.27100		274.38800	274.38800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future			7.13000		92.87000		7.13000	92.87000			0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future			8.52275		111.96203		8.56514	111.71823		6.34	0.00	322,786,532.49	2,883	111,532.00
R186	On 01/08/2019	Bond Future	8.30	Call	724.51000		0.72451		650.41000	0.65041	724.510	6.06	0.35	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	860.50000		0.86050		962.81000	0.96281	860.500	6.31	0.37	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,333.21000		3.33321		3,142.85000	3.14285	3,333.210	6.57	0.82	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	13.49000		0.01349		16.97000	0.01697	13.490	7.39	0.01	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.56684		114.24593		8.61144	113.99744		6.26	0.00	0.00	0	0.00
R186	On 07/11/2019	Bond Future	8.23	Call	1,076.55000		1.07655		996.64000	0.99664	1,076.550	5.86	0.35	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,554.57000		1.55457		1,666.61000	1.66661	1,554.570	6.25	0.42	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.59898		111.16655		8.64580	110.91338		6.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.25644		303.25644		303.21385	303.21385			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			309.52046		309.52046		309.47774	309.47774			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			307.98307		307.98307		307.93985	307.93985			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			238.10875		238.10875		238.07233	238.07233			0.00	0.00	0	9,390.00
R202	On 07/11/2019	Bond Future			243.02710		243.02710		242.99027	242.99027			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			243.76178		243.76178		243.72477	243.72477			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			7.62989		103.70903		7.66230	103.60924		2.68	0.00	0.00	0	56,858.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 07/11/2019	Bond Future		7.62955	101.89089		7.66488	101.78932		3.05	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future		7.61026	103.87860		7.64885	103.77519		2.90	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future		9.15915	92.42117		9.19095	92.22101		8.93	0.00	368,021,098.94	3,982	49,379.00
R2030	On 01/08/2019	Bond Future	8.35	Call	99.96000	0.09996	89.74000	0.08974	99.960	7.92	0.07	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	379.58000	0.37958	347.73000	0.34773	379.580	8.25	0.20	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,487.02000	1.48702	1,398.14000	1.39814	1,487.020	8.83	0.50	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,722.43000	1.72243	1,624.40000	1.62440	1,722.430	8.90	0.55	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	479.51000	0.47951	529.57000	0.52957	479.510	9.47	0.21	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	468.48000	0.46848	517.66000	0.51766	468.480	9.49	0.20	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future		9.21480	94.30685		9.24784	94.10283		9.07	0.00	0.00	0	0.00
R2030	On 07/11/2019	Bond Future	8.57	Call	749.36000	0.74936	706.26000	0.70626	749.360	8.31	0.24	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	8.60	Call	802.14000	0.80214	756.78000	0.75678	802.140	8.35	0.25	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.10	Call	2,007.50000	2.00750	1,920.76000	1.92076	2,007.500	8.93	0.46	0.00	0	5,500.00
R2030	On 07/11/2019	Bond Future	9.12	Call	2,067.84000	2.06784	1,979.39000	1.97939	2,067.840	8.95	0.47	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.70	Put	1,281.01000	1.28101	1,351.01000	1.35101	1,281.010	9.61	0.31	0.00	0	20,631.00
R2030	On 07/11/2019	Bond Future	9.76	Put	1,187.12000	1.18712	1,253.18000	1.25318	1,187.120	9.70	0.29	0.00	0	5,500.00
R2030	On 06/02/2020	Bond Future		9.26183	92.13716		9.29611	91.92935		9.34	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.41299	94.36935		9.43436	94.22268		9.69	0.00	0.00	0	41,085.00
R2032	On 07/11/2019	Bond Future		9.47498	92.13245		9.49711	91.98309		10.46	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future		9.52707	93.93008		9.54996	93.77792		10.26	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		9.62850	97.80671		9.63954	97.72254		10.46	0.00	44,893,279.89	459	59,436.00
R2035	On 07/11/2019	Bond Future		9.69453	95.29731		9.70594	95.21160		11.35	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future	8.92	Call	735.38000	0.73538	723.61000	0.72361	735.380	10.20	0.20	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	9.52	Call	2,342.99000	2.34299	2,313.30000	2.31330	2,342.990	11.10	0.44	0.00	0	3,500.00
R2035	On 07/11/2019	Bond Future	10.21	Put	1,580.08000	1.58008	1,613.78000	1.61378	1,580.080	11.97	0.30	0.00	0	3,500.00
R2035	On 06/02/2020	Bond Future		9.75314	97.15644		9.76490	97.06933		11.16	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		9.73741	89.83830		9.74335	89.79278		11.56	0.00	359,083,685.10	3,997	42,490.00
R2037	On 07/11/2019	Bond Future		9.79935	91.67135		9.80546	91.62513		11.99	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future		9.85356	89.19975		9.85985	89.15273		12.37	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future		9.81703	92.98947		9.83326	92.85563		11.99	0.00	5,765,347.14	62	28,687.00
R2040	On 07/11/2019	Bond Future		9.87885	94.88687		9.89558	94.75058		12.45	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future	9.30	Call	1,228.79000	1.22879	1,198.68000	1.19868	1,228.790	11.41	0.28	0.00	0	1,260.00
R2040	On 07/11/2019	Bond Future	9.80	Call	2,915.59000	2.91559	2,858.98000	2.85898	2,915.590	12.21	0.49	0.00	0	1,260.00

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R2040	On 06/02/2020	Bond Future			9.93311		92.22734		9.95034	92.08856		12.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.81895		90.29426		9.83513	90.15770		12.60	0.00	10,474,134.16	116	41,437.00
R2044	On 01/08/2019	Bond Future	9.36	Call	548.86000		0.54886		529.13000	0.52913	548.860	11.26	0.21	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.39	Call	614.48000		0.61448		592.81000	0.59281	614.480	11.34	0.23	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.74	Call	1,731.48000		1.73148		1,682.24000	1.68224	1,731.480	12.19	0.46	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,248.27000		2.24827		2,188.56000	2.18856	2,248.270	12.38	0.54	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.27	Put	785.28000		0.78528		829.03000	0.82903	785.280	13.05	0.24	0.00	0	228.00
R2044	On 01/08/2019	Bond Future	10.53	Put	439.26000		0.43926		467.91000	0.46791	439.260	13.63	0.15	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.87757		92.13668		9.89423	91.99762		13.10	0.00	0.00	0	0.00
R2044	On 07/11/2019	Bond Future	9.19	Call	977.70000		0.97770		952.37000	0.95237	977.700	11.79	0.23	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	9.74	Call	2,740.75000		2.74075		2,686.18000	2.68618	2,740.750	12.77	0.46	0.00	0	328.00
R2044	On 07/11/2019	Bond Future	10.52	Put	1,490.34000		1.49034		1,535.40000	1.53540	1,490.340	13.92	0.26	0.00	0	328.00
R2044	On 06/02/2020	Bond Future			9.92888		89.54884		9.94603	89.40716		13.57	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future	9.09	Call	1,274.60000		1.27460		1,246.18000	1.24618	1,274.600	12.29	0.24	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	9.74	Call	3,350.92000		3.35092		3,293.49000	3.29349	3,350.920	13.27	0.46	0.00	0	328.00
R2044	On 06/02/2020	Bond Future	10.78	Put	1,824.83000		1.82483		1,867.62000	1.86762	1,824.830	14.78	0.25	0.00	0	328.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.75695		94.12676		9.77301	93.98605		12.43	0.00	75,019,027.72	797	103,254.00
R2048	On 07/11/2019	Bond Future			9.81544		91.60567		9.83199	91.46229		13.57	0.00	0.00	0	48.00
R2048	On 06/02/2020	Bond Future			9.86717		93.39287		9.88420	93.24682		13.40	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			5.64290		101.09311		5.63669	101.09583		0.15	0.00	0.00	0	4,891.00
R207	On 07/11/2019	Bond Future			2.59606		103.15544		2.57912	103.15849		0.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.46843		102.78345		6.47859	102.76772		0.82	0.00	0.00	0	10,880.00
R208	On 07/11/2019	Bond Future			6.22062		101.47482		6.23264	101.45904		0.87	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			5.83255		103.45447		5.84716	103.43852		0.73	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			9.57733		74.74634		9.58826	74.67488		11.90	0.00	0.00	0	87,926.00
R209	On 01/08/2019	Bond Future	9.30	Call	816.41000		0.81641		801.95000	0.80195	816.410	11.18	0.33	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,461.62000		2.46162		2,425.47000	2.42547	2,461.620	11.97	0.65	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	235.33000		0.23533		248.25000	0.24825	235.330	13.27	0.10	0.00	0	7,560.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 07/11/2019	Bond Future	9.63349		73.11814		9.64475	73.04534		12.80	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future	9.68081		74.54471		9.69238	74.47065		12.67	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	191.35399		191.35399		191.32567	191.32567			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future	192.70730		192.70730		192.67882	192.67882			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future	196.51058		196.51058		196.48177	196.48177			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	159.56433		159.56433		159.66810	159.66810			0.00	0.00	0	6,690.00
R212	On 07/11/2019	Bond Future	162.86047		162.86047		162.96676	162.96676			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future	163.83504		163.83504		163.94367	163.94367			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.28377		87.02588		9.30509	86.89316		9.49	0.00	0.00	0	17,140.00
R213	On 07/11/2019	Bond Future	9.34373		85.24809		9.36581	85.11295		10.06	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.39609		86.91119		9.41894	86.77356		9.96	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.78289		73.51889		9.79895	73.40971		12.80	0.00	0.00	0	10,672.00
R214	On 07/11/2019	Bond Future	9.84258		71.71946		9.85912	71.60820		13.89	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.89546		73.11863		9.91247	73.00531		13.70	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>1,208,631,417.65</b>	<b>12,373</b>	<b>918 649.00</b>
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<b>Grand Total:</b>												<b>1,208,631,417.65</b>	<b>12,373</b>	<b>918 649.00</b>
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